

Under the Paperwork Reduction Act of 1995, no persons are required to respond to a collection of information unless it contains a valid OMB control number.

**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**
(Not for submission under 37 CFR 1.99)

Application Number	10804631
Filing Date	2004-03-19
First Named Inventor	Burns
Art Unit	3628
Examiner Name	Not Assigned
Attorney Docket Number	02-184-C

U.S. PATENTS

Examiner Initial*	Cite No	Patent Number	Kind Code ¹	Issue Date	Name of Patentee or Applicant of cited Document	Pages, Columns, Lines where Relevant Passages or Relevant Figures Appear
/J.L./	1	6912511		2005-06-28	Eliezer et al.	
/J.L./	2	7110974		2006-09-19	Rust	
/J.L./	3	7177833		2007-02-13	Marynowski et al.	
/J.L./	4	5806050		1998-09-08	Shinn et al	

If you wish to add additional U.S. Patent citation information please click the Add button.

U.S. PATENT APPLICATION PUBLICATIONS

Examiner Initial*	Cite No	Publication Number	Kind Code ¹	Publication Date	Name of Patentee or Applicant of cited Document	Pages, Columns, Lines where Relevant Passages or Relevant Figures Appear
/J.L./	1	20030200167		2003-10-23	Kemp	
/J.L./	2	20060259412		2006-11-16	Kemp	

/Jessica Lemieux/

04/18/2008

**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**
(Not for submission under 37 CFR 1.99)

Application Number		10804631
Filing Date		2004-03-19
First Named Inventor	Burns	
Art Unit	3628	
Examiner Name	Not Assigned	
Attorney Docket Number	02-184-C	

/J.L./	3	20060259406		2006-11-16	Kemp	
/J.L./	4	20060259409		2006-11-16	Burns	

If you wish to add additional U.S. Published Application citation information please click the Add button.

FOREIGN PATENT DOCUMENTS

Examiner Initial*	Cite No	Foreign Document Number ³	Country Code ²	Kind Code ⁴	Publication Date	Name of Patentee or Applicant of cited Document	Pages, Columns, Lines where Relevant Passages or Relevant Figures Appear	T5
	1							<input type="checkbox"/>

If you wish to add additional Foreign Patent Document citation information please click the Add button

NON-PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc), date, pages(s), volume-issue number(s), publisher, city and/or country where published.	T5
/J.L./	1	Clark et al., Dec. 1992 "Seasonalities in NYSE Bid-Ask Spreads and Stock Returns in January", The Journal of Finance, Vol. 47, No. 5 (Dec., 1992) pp. 1999-2014	<input type="checkbox"/>
/J.L./	2	Chan et al. "The Intraday Behavior of Bid-Ask Spreads for NYSE Stocks and CBOE Options", The Journal of Financial and Quantitative Analysis, Vol. 30, No. 3 (Sep. 1995) pp. 329-346	<input type="checkbox"/>
/J.L./	3	George, et al., "Bid-Ask spreads and Trading Activity in the S&P 100 Index Options Market", The Journal of Financial and Quantitative Analysis, Vol. 28, No. 3 (Sep, 1993) pp. 381-397	<input type="checkbox"/>

If you wish to add additional non-patent literature document citation information please click the Add button

EXAMINER SIGNATURE

Examiner Signature	/Jessica Lemieux/	Date Considered	04/18/2008
--------------------	-------------------	-----------------	------------

*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through a citation if not in conformance and not considered. Include copy of this form with next communication to applicant.